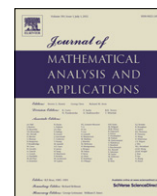


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The Nehari manifold and the existence of multiple solutions for a singular quasilinear elliptic equation

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ABSTRACT

In this paper, we are concerned with the existence of multiple positive solutions for the singular quasilinear elliptic problem

$$\begin{cases} -\operatorname{div}(|x|^{-ap}|\nabla u|^{p-2}\nabla u) = \lambda h(x)|u|^{m-2}u + H(x)|u|^{n-2}u, & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega, \end{cases}$$

where $\Omega \subset \mathbb{R}^N$ ($N \geq 3$) is a bounded domain with smooth boundary $\partial\Omega$, $0 \in \Omega$, $1 < p < N$, $0 \leq a < (N-p)/p$, $1 < m < p < n < pN/(N-(1+a)p)$, $\lambda > 0$. $h(x)$, $H(x)$ are Lebesgue measurable functions which may change sign on Ω . We prove that there exist at least two positive solutions by using the Nehari manifold and the fibering maps associated with the energy functional for this problem.

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1. Introduction and main results

Recently, by a critical point result due to Bonanno [1] and Ricceri [2], Kristály and Varga [3] have established the existence of multiple solutions for the singular elliptic problem

$$\begin{cases} -\operatorname{div}(|x|^{-2a}\nabla u) = \lambda|x|^{-2b}f(u) + \mu|x|^{-2c}g(u), & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega, \end{cases} \quad (1.1)$$

where $\Omega \subset \mathbb{R}^N$ ($N \geq 3$) is an open bounded domain with smooth boundary $\partial\Omega$, $0 \in \Omega$, $0 < a < (N-2)/2$, $a \leq b$, $c < a+1$, $f(u)$ is sublinear at infinity and superlinear at the origin, and g satisfies $|g(u)| \leq C_1(1+|u|^{q-1})$ with $2 < q < \min\{2N/(N-2), 2(N-2c)/(N-2(a+1))\}$. The parameter $\lambda \in (\delta_1, \delta_2) \subset (0, \infty)$, $\mu \in (0, \delta_3)$ with some $\delta_i > 0$ for $i = 1, 2, 3$.

It is worth noticing that problem (1.1) may be viewed in particular as a singular elliptic problem involving concave-convex nonlinearities.

Furthermore, Assunção et al. in [4] considered the existence of nontrivial solutions for the singular quasilinear elliptic problem

$$\begin{cases} -\operatorname{div}(|x|^{-ap}|\nabla u|^{p-2}\nabla u) = g(x, u) + |x|^{-bq}|u|^{q-2}u, & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega, \end{cases} \quad (1.2)$$

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with $0 \leq a < (N - p)/p$, $a < b < a + 1$, $d = a + 1 - b$, $q = pN/(N - pd)$ is the critical Sobolev–Hardy exponent and $g(x, s)$ can change sign and has subcritical growth at infinity, that is,

$$\lim_{|s| \rightarrow \infty} \frac{g(x, s)}{|x|^{-bq}|s|^{q-1}} = 0 \quad (1.3)$$

uniformly with respect to $x \in \Omega$. In particular, if $N - p(a + 1) > (p - 1)c$ and $g(x, s) = \lambda|x|^{c-p(a+1)}|u|^{p-2}u$, then there exists $\delta_1 > 0$ such that $\lambda \in (\lambda_1 - \delta_1, \lambda_1)$, problem (1.2) has at least two pairs of nontrivial solutions, where λ_1 is the first eigenvalue of the operator $-\operatorname{div}(|x|^{-ap}|\nabla u|^{p-2}\nabla u)$ relative to the homogeneous Dirichlet problem in Ω .

Similar consideration can be found in [5–10] and the references therein. We note that the lower and upper-solutions method is used to obtain the existence results in [6,8].

For $a = 0$ and $p = 2$, by using the Nehari manifold and the fibering maps method, Brown [7] and Wu [9] proved the existence of at least two positive solutions for a semilinear elliptic problem

$$\begin{cases} -\Delta u(x) = \lambda h(x)u^q + H(x)u^p, & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega, \end{cases} \quad (1.4)$$

where $\Omega \subset \mathbb{R}^N$ is a bounded domain with smooth boundary $\partial\Omega$, $0 < q < 1 < p < (N + 2)/(N - 2)$, $\lambda > 0$, and the functions $h(x)$, $H(x)$ are sign-changing on Ω .

In this paper, we are motivated from [3,7,9] and concerned with the existence and multiplicity results of positive solutions to the singular quasilinear elliptic problem with concave–convex nonlinearities

$$\begin{cases} -\operatorname{div}(|x|^{-ap}|\nabla u|^{p-2}\nabla u) = \lambda h(x)|u|^{m-2}u + H(x)|u|^{n-2}u, & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega, \end{cases} \quad (1.5)$$

where $\Omega \subset \mathbb{R}^N$ ($N \geq 3$) is a bounded domain containing the origin with smooth boundary $\partial\Omega$, and $1 < p < N$, $0 \leq a < (N - p)/p$, $1 < m < p < n < Np/(N - (1 + a)p)$ and $\lambda > 0$ is a parameter, and $h(x)$, $H(x) : \Omega \rightarrow \mathbb{R}^1$ are Lebesgue measurable functions which are somewhere positive but may change sign on Ω .

For $a \neq 0$ and $p \neq 2$, it seems like that there is little information on the existence of multiple positive solutions of problem (1.5) by using the Nehari manifold and the fibering maps method.

The main goal of this paper is to generalize a result in [3,7,9] to a broader class of singular quasilinear elliptic equation like in (1.5).

In order to state our main results, we introduce some weighted spaces. If $\alpha \in \mathbb{R}^1$ and $r \geq 1$, we define $L^r(\Omega, |x|^{-\alpha})$ as being the subspace of $L^r(\Omega)$, of the Lebesgue measurable functions $u : \Omega \rightarrow \mathbb{R}^1$, satisfying

$$\|u\|_{r,\alpha} = \|u\|_{L^r(\Omega, |x|^{-\alpha})} = \left(\int_{\Omega} |x|^{-\alpha} |u|^r dx \right)^{1/r} < \infty. \quad (1.6)$$

If $1 < p < N$ and $-\infty < a < (N - p)/p$, we define $W^{1,p}(\Omega, |x|^{-ap})$ (respectively $W_0^{1,p}(\Omega, |x|^{-ap})$) as being the closure of $C^\infty(\Omega)$ (respectively $C_0^\infty(\Omega)$) with respect to the norm

$$\|u\| = \left(\int_{\Omega} |x|^{-ap} |\nabla u|^p dx \right)^{1/p}. \quad (1.7)$$

The following Sobolev–Hardy inequality with weights was proved by Caffarelli et al. in [11]. There is a constant $K_{a,b} > 0$ such that for every $u \in C_0^\infty(\mathbb{R}^N)$,

$$\left(\int_{\mathbb{R}^N} |x|^{-bp^*} |u|^{p^*} dx \right)^{p/p^*} \leq K_{a,b} \int_{\mathbb{R}^N} |x|^{-ap} |\nabla u|^p dx, \quad (1.8)$$

where $-\infty < a < (N - p)/p$, $a \leq b < a + 1$, $d = a + 1 - b$ and $p^* = pN/(N - pd)$.

From the boundedness of Ω and the standard approximation arguments, it is easy to see that (1.8) holds on $W_0^{1,p}(\Omega, |x|^{-ap})$.

The following compact embedding theorem is an extension of the classical Rellich–Kondrachov compactness theorem; see [12].

Lemma 1. Suppose that $\Omega \subset \mathbb{R}^N$ is an open bounded domain with C^1 boundary and $0 \in \Omega$, $N \geq 3$, $-\infty < a < (N - p)/p$. Then the embedding $X \equiv W_0^{1,p}(\Omega, |x|^{-ap}) \hookrightarrow L^r(\Omega, |x|^{-\alpha})$ is compact if $1 \leq r < pN/(N - p)$ and $\alpha < (1 + a)r + N(1 - r/p)$.

For every $1 \leq r \leq pN/(N - p)$ and $\alpha \leq (1 + a)r + N(1 - r/p)$, we denote

$$S_{\alpha,r} = \inf_{u \in X \setminus \{0\}} \frac{\int_{\Omega} |x|^{-ap} |\nabla u|^p dx}{\left(\int_{\Omega} |x|^{-\alpha} |u|^r dx \right)^{p/r}}, \quad (1.9)$$

where $S_{\alpha,r} > 0$ is the best Sobolev constant of the embedding $X \hookrightarrow L^r(\Omega, |x|^{-\alpha})$.

In this paper, we make the following assumptions.

- (A₁) $1 < p < N$, $0 \leq a < (N - p)/p$, $1 < m < p < n < Np/(N - (1 + a)p)$ and $\lambda > 0$.
 (A₂) $h(x)$ is Lebesgue measurable and sign-changing in Ω , and positive on a non-empty open subset of Ω . Further, there exists $\alpha \leq (1 + a)m + N(1 - m/p)$ such that $h(x)|x|^\alpha \in L^\infty(\Omega)$.
 (A₃) $H(x)$ is Lebesgue measurable and sign-changing in Ω , and positive on a non-empty open subset of Ω . Further, there exists $\gamma \leq (1 + a)n + N(1 - n/p)$ such that $H(x)|x|^\gamma \in L^\infty(\Omega)$.
 (A₄) The parameters m, n, p satisfy

$$(n - m)^{n-m} m^{n-p} \leq (p - m)^{p-m} (pn)^{n-p}.$$

Definition 1. We say that $u \in X \equiv W_0^{1,p}(\Omega; |x|^{-ap})$ is a weak solution of problem (1.5) if

$$\int_{\Omega} |x|^{-ap} |\nabla u|^{p-2} \nabla u \cdot \nabla \varphi dx - \lambda \int_{\Omega} h(x) |u|^{m-2} u \varphi dx - \int_{\Omega} H(x) |u|^{n-2} u \varphi dx = 0 \quad (1.10)$$

for all $\varphi \in C_0^\infty(\Omega)$.

Obviously, the solutions of problem (1.5) correspond to critical points of the energy functional

$$J_\lambda(u) = \frac{1}{p} \int_{\Omega} |x|^{-ap} |\nabla u|^p dx - \frac{\lambda}{m} \int_{\Omega} h(x) |u|^m dx - \frac{1}{n} \int_{\Omega} H(x) |u|^n dx \quad (1.11)$$

with $u \in X$.

From (1.9) and assumptions (A₁)–(A₃), it follows that $J_\lambda(u)$ is well-defined in X , and $J_\lambda(u) \in C^1$. But, it follows from (A₁)–(A₃) that $J_\lambda(u)$ is not bounded below on the whole space X . In order to obtain existence results, we introduce the Nehari manifold

$$S_\lambda(\Omega) = \{u \in X : \langle J'_\lambda(u), u \rangle = 0\}, \quad (1.12)$$

where $\langle \cdot, \cdot \rangle$ denotes the usual duality between X and X^* . Thus $u \in S_\lambda(\Omega)$ if and only if

$$\int_{\Omega} |x|^{-ap} |\nabla u|^p dx - \lambda \int_{\Omega} h(x) |u|^m dx - \int_{\Omega} H(x) |u|^n dx = 0. \quad (1.13)$$

On the Nehari manifold $S_\lambda(\Omega)$, we have

$$J_\lambda(u) = \left(\frac{1}{p} - \frac{1}{m}\right) \int_{\Omega} |x|^{-ap} |\nabla u|^p dx + \left(\frac{1}{m} - \frac{1}{n}\right) \int_{\Omega} H(x) |u|^n dx \quad (1.14)$$

$$= \left(\frac{1}{p} - \frac{1}{n}\right) \int_{\Omega} |x|^{-ap} |\nabla u|^p dx - \lambda \left(\frac{1}{m} - \frac{1}{n}\right) \int_{\Omega} h(x) |u|^m dx \quad (1.15)$$

$$= \lambda \left(\frac{1}{p} - \frac{1}{m}\right) \int_{\Omega} h(x) |u|^m dx + \left(\frac{1}{p} - \frac{1}{n}\right) \int_{\Omega} H(x) |u|^n dx. \quad (1.16)$$

It is useful to understand $S_\lambda(\Omega)$ in terms of the fibering maps $\phi_u(t) = J_\lambda(tu)$ ($t > 0$). It is clear that, if u is a local minimizer of J_λ , then ϕ_u has a local minimum at $t = 1$.

In this paper, we will use the Nehari manifold and the fibering maps method to establish the multiple solutions of (1.5). Our main result is the following.

Theorem 1. Suppose that assumptions (A₁)–(A₄) are fulfilled. Then there exists $\lambda_0 > 0$ such that for all $\lambda \in (0, \lambda_0)$, problem (1.5) has at least two positive solutions.

Remark 1. We take $p = 2$, $h(x) = |x|^{-2b}$, $H(x) = |x|^{-2c}$. Then assumption (A₂) implies

$$2b \leq \alpha \leq (1 + a)m + N(1 - m/2). \quad (1.17)$$

Similarly, assumption (A₃) gives that

$$2c \leq \gamma \leq (1 + a)n + N(1 - n/2). \quad (1.18)$$

It is clear that

$$(1 + a)m + N(1 - m/2) > 2(a + 1), \quad (1 + a)n + N(1 - n/2) > 2(a + 1). \quad (1.19)$$

But, the restrictions on b, c in [3] are $a \leq b, c < a + 1$. These mean that the parameters b, c in Theorem 1 are in a broader region than that in [3].

This paper is organized as follows. In Section 2, we derive the main properties of the Nehari manifold and the fibering maps associated with (1.5). By the results in Section 2, we give the proof of the main theorem in Section 3.

2. Properties of the Nehari manifold and Fibering maps

In this section, we give a fairly complete description of the fibering maps $\phi_u(t) = J_\lambda(tu)$, which were first introduced by Drabek and Pohozaev in [13] and are also discussed by Brown and Wu in [14,15].

By the definition, we have for $u \in X$ that

$$\phi_u(t) \equiv J_\lambda(tu) = \frac{1}{p} t^p \int_\Omega |x|^{-ap} |\nabla u|^p dx - \frac{\lambda}{m} t^m \int_\Omega h(x) |u|^m dx - \frac{1}{n} t^n \int_\Omega H(x) |u|^n dx, \quad (2.1)$$

$$\phi'_u(t) = t^{p-1} \int_\Omega |x|^{-ap} |\nabla u|^p dx - \lambda t^{m-1} \int_\Omega h(x) |u|^m dx - t^{n-1} \int_\Omega H(x) |u|^n dx, \quad (2.2)$$

$$\phi''_u(t) = (p-1)t^{p-2} \int_\Omega |x|^{-ap} |\nabla u|^p dx - \lambda(m-1)t^{m-2} \int_\Omega h(x) |u|^m dx - (n-1)t^{n-2} \int_\Omega H(x) |u|^n dx. \quad (2.3)$$

It is easy to see that $u \in S_\lambda(\Omega)$ if and only if $\phi'_u(1) = 0$ and, more generally, that $\phi'_u(t) = 0$ if and only if $tu \in S_\lambda(\Omega)$, that is, elements in $S_\lambda(\Omega)$ correspond to stationary points of fibering maps. Thus it is natural to divide $S_\lambda(\Omega)$ into three subsets $S_\lambda^+(\Omega)$, $S_\lambda^-(\Omega)$ and $S_\lambda^0(\Omega)$ corresponding to local minima, local maxima and points of inflection of fibering maps and so we define

$$S_\lambda^+(\Omega) = \{u \in S_\lambda(\Omega) | \phi''_u(1) > 0\}, \quad (2.4)$$

$$S_\lambda^-(\Omega) = \{u \in S_\lambda(\Omega) | \phi''_u(1) < 0\}, \quad (2.5)$$

$$S_\lambda^0(\Omega) = \{u \in S_\lambda(\Omega) | \phi''_u(1) = 0\} \quad (2.6)$$

and note that if $u \in S_\lambda(\Omega)$, i.e., $\phi'_u(1) = 0$, then

$$\phi''_u(1) = (p-m) \int_\Omega |x|^{-ap} |\nabla u|^p dx - (n-m) \int_\Omega H(x) |u|^n dx \quad (2.7)$$

$$= (p-n) \int_\Omega |x|^{-ap} |\nabla u|^p dx + \lambda(n-m) \int_\Omega h(x) |u|^m dx. \quad (2.8)$$

We first establish the following results.

Lemma 2. Suppose that u_0 is a local maximum or minimum for $J_\lambda(u)$ on $S_\lambda(\Omega)$. Then, if $u_0 \notin S_\lambda^0(\Omega)$, u_0 is a critical point of $J_\lambda(u)$.

Proof. Denote

$$F(u) = \int_\Omega |x|^{-ap} |\nabla u|^p dx - \lambda \int_\Omega h(x) |u|^m dx - \int_\Omega H(x) |u|^n dx, \quad u \in X. \quad (2.9)$$

Consider the optimization problem

$$\min_{u \in S_\lambda(\Omega)} J_\lambda(u) \quad \text{subject to } F(u) = 0. \quad (2.10)$$

Hence, by the theory of Lagrange multiplier principle, there exists $\mu \in \mathbb{R}^1$ such that $J'_\lambda(u_0) = \mu F'(u_0)$. Thus,

$$\langle J'_\lambda(u_0), u_0 \rangle = \mu \langle F'(u_0), u_0 \rangle. \quad (2.11)$$

Since $u_0 \in S_\lambda(\Omega)$, we obtain

$$\langle J'_\lambda(u_0), u_0 \rangle = 0.$$

However,

$$\begin{aligned} \langle F'(u_0), u_0 \rangle &= p \int_\Omega |x|^{-ap} |\nabla u_0|^p dx - \lambda m \int_\Omega h(x) |u_0|^m dx - n \int_\Omega H(x) |u_0|^n dx \\ &= (p-m) \int_\Omega |x|^{-ap} |\nabla u_0|^p dx + (m-n) \int_\Omega H(x) |u_0|^n dx. \end{aligned}$$

Hence, if $u_0 \notin S_\lambda^0(\Omega)$, $\langle F'(u_0), u_0 \rangle \neq 0$ and so by (2.11) $\mu = 0$ and $J'_\lambda(u_0) = 0$. Therefore, Lemma 2 is proved. \square

Lemma 3. Assume (A_1) – (A_3) . Then $J_\lambda(u)$ is coercive and bounded below on $S_\lambda(\Omega)$.

Proof. In fact, we have from (1.9) that

$$\left(\int_{\Omega} |x|^{-\alpha} |u|^r dx \right)^{p/r} \leq S_{\alpha,r}^{-1} \int_{\Omega} |x|^{-\alpha p} |\nabla u|^p dx \equiv S_{\alpha,r}^{-1} \|u\|^p$$

for $1 \leq r \leq pN/(N-p)$, $\alpha \leq (1+a)r + N(1-r/p)$. Note that

$$\begin{aligned} \int_{\Omega} h(x) |u|^m dx &= \int_{\Omega} h(x) |x|^{\alpha} |x|^{-\alpha} |u|^m dx \\ &\leq \|h|x|^{\alpha}\|_{L^{\infty}} \int_{\Omega} |x|^{-\alpha} |u|^m dx \leq S_{\alpha,m}^{-m/p} h_{\alpha} \left(\int_{\Omega} |x|^{-\alpha p} |\nabla u|^p dx \right)^{m/p}, \end{aligned} \quad (2.12)$$

where $\alpha \leq (1+a)m + N(1-m/p)$, $h_{\alpha} = \|h|x|^{\alpha}\|_{\infty}$. Thus

$$J_{\lambda}(u) \geq (p^{-1} - n^{-1}) \|u\|^p - \lambda S_{\alpha,m}^{-m/p} (m^{-1} - n^{-1}) h_{\alpha} \|u\|^m \geq \alpha_0 \|u\|^p - C_1 (\lambda h_{\alpha})^{p/(p-m)}, \quad (2.13)$$

where $\alpha_0 = \frac{1}{2}(p^{-1} - n^{-1}) > 0$ and $C_1 > 0$ is independent of λ , h_{α} . So $J_{\lambda}(u)$ is coercive and bounded below on $S_{\lambda}(\Omega)$. \square

We now investigate the fibering maps $\phi_u(t)$ defined by (2.1). We will see that the essential nature of the maps is determined by the signs of $\int_{\Omega} h(x) |u|^m dx$ and $\int_{\Omega} H(x) |u|^n dx$. It is useful to consider the function

$$M_u(t) = t^{p-m} \int_{\Omega} |x|^{-\alpha p} |\nabla u|^p dx - t^{n-m} \int_{\Omega} H(x) |u|^n dx. \quad (2.14)$$

Clearly, for $t > 0$, $tu \in S_{\lambda}(\Omega)$ if and only if t is a solution of

$$M_u(t) = \lambda \int_{\Omega} h(x) |u|^m dx. \quad (2.15)$$

Moreover, if $\int_{\Omega} H(x) |u|^n dx \leq 0$, we get

$$M'_u(t) = (p-m)t^{p-m-1} \int_{\Omega} |x|^{-\alpha p} |\nabla u|^p dx - (n-m)t^{n-m-1} \int_{\Omega} H(x) |u|^n dx \geq 0, \quad (2.16)$$

where $1 < m < p < n$. Then $M_u(t)$ is a strictly increasing function for $t \geq 0$.

If $\int_{\Omega} H(x) |u|^n dx > 0$, we have from $M'_u(t) = 0$ that there is a unique critical point t_0 :

$$t_0 = \left(\frac{(p-m) \int_{\Omega} |x|^{-\alpha p} |\nabla u|^p dx}{(n-m) \int_{\Omega} H(x) |u|^n dx} \right)^{1/(n-p)}. \quad (2.17)$$

Since $n > p > m$, we have $M_u(t) \rightarrow 0$ as $t \rightarrow 0^+$ and $M_u(t) \rightarrow -\infty$ as $t \rightarrow +\infty$.

Furthermore, the direction computation gives that

$$M''_u(t_0) = (n-m)(p-n)t_0^{n-m-2} \int_{\Omega} H(x) |u|^n dx < 0. \quad (2.18)$$

This shows that $M_u(t)$ is increasing in $(0, t_0)$ and decreasing for $t \geq t_0$. Thus t_0 is a single turning point if $\int_{\Omega} H(x) |u|^n dx > 0$.

Suppose $tu \in S_{\lambda}(\Omega)$. It follows from (2.7) and (2.16) that $\phi''_{tu}(1) = t^{m+1} M'_u(t)$ and if $M'_u(t) > 0$, then $tu \in S_{\lambda}^+(\Omega)$, and if $M'_u(t) < 0$, then $tu \in S_{\lambda}^-(\Omega)$.

In the following, we will now describe the nature of the fibering maps $\phi_u(t)$ for all possible signs of $\int_{\Omega} H(x) |u|^n dx$ and $\int_{\Omega} h(x) |u|^m dx$.

If $\int_{\Omega} H(x) |u|^n dx \leq 0$ and $\int_{\Omega} h(x) |u|^m dx \leq 0$. Obviously, ϕ_u is an increasing function of t , thus no multiple of u lies in $S_{\lambda}(\Omega)$.

If $\int_{\Omega} H(x) |u|^n dx \leq 0$ and $\int_{\Omega} h(x) |u|^m dx > 0$. It is clear that there is exactly one solution for (2.15), thus there exists $t = t(u)$ such that $\phi'_u(t) = 0$ and $t(u)u \in S_{\lambda}(\Omega)$. Obviously,

$$M'_u(t) = \lambda(p-m)t^{-1} \int_{\Omega} h(x) |u|^m dx + (p-n)t^{n-m-1} \int_{\Omega} H(x) |u|^n dx > 0.$$

So $t(u)u \in S_{\lambda}^+(\Omega)$. Thus the fibering maps ϕ_u has a unique critical point at $t = t(u)$ which is a local minimum. Since $\lim_{t \rightarrow +\infty} \phi_u(t) = +\infty$, then $\phi_u(t)$ is initially decreasing and eventually increasing with a single turning point.

If $\int_{\Omega} H(x) |u|^n dx > 0$ and $\int_{\Omega} h(x) |u|^m dx \leq 0$. Then $M_u(t)$ is initially increasing and eventually decreasing with a single turning point. It is clear that there is exactly one positive solution for (2.15). Thus there is again a unique value $t(u) > 0$ such that $t(u)u \in S_{\lambda}(\Omega)$ and clearly $M'_u(t) < 0$, so in this case $t(u)u \in S_{\lambda}^-(\Omega)$. Hence the fibering maps $\phi_u(t)$ has a unique critical

point which is a local maximum. Since $\lim_{t \rightarrow +\infty} \phi_u(t) = -\infty$, then $\phi_u(t)$ is initially increasing and eventually decreasing with a single turning point.

Finally we consider the case $\int_{\Omega} H(x)|u|^n dx > 0$ and $\int_{\Omega} h(x)|u|^m dx > 0$, where the situation is more complicated. As in the previous case $M_u(t)$ is initially increasing and eventually decreasing with a single turning point. If $\lambda > 0$ is sufficiently large, (2.15) has no solution and so $\phi_u(t)$ has no critical points, in this case $\phi_u(t)$ is a decreasing function. Hence no multiple of u lies in $S_{\lambda}(\Omega)$. If, on the other hand, $\lambda > 0$ is sufficiently small, there are exactly two solutions $t_1(u) < t_2(u)$ of (2.15) with $M'_u(t_1) > 0$ and $M'_u(t_2) < 0$. Thus there are exactly two multiples of $u \in S_{\lambda}(\Omega)$, that is, $t_1(u)u \in S_{\lambda}^+(\Omega)$ and $t_2(u)u \in S_{\lambda}^-(\Omega)$. It follows that $\phi_u(t)$ has exactly two critical points, a local minimum at $t = t_1(u)$ and a local maximum at $t = t_2(u)$. Moreover $\phi_u(t)$ is decreasing in $(0, t_1)$, increasing in (t_1, t_2) and decreasing in (t_2, ∞) .

The following result shows that when λ is small $\phi_u(t_0) > 0$ for some $t_0 > 0$ and all $u \in X \setminus \{0\}$.

Lemma 4. Let (A₁)–(A₃) hold. Then there exist $\lambda_1 > 0$ and $t_0 > 0$ such that $\phi_u(t_0) > 0$ for all $u \in X \setminus \{0\}$ and $0 < \lambda < \lambda_1$.

Proof. It is easy to see that if $\int_{\Omega} H(x)|u|^n dx \leq 0$, then $\phi_u(t) > 0$ for t sufficiently large. If $\int_{\Omega} H(x)|u|^n dx > 0$, we denote

$$\psi_u(t) = \frac{t^p}{p} \int_{\Omega} |x|^{-ap} |\nabla u|^p dx - \frac{t^n}{n} \int_{\Omega} H(x)|u|^n dx. \quad (2.19)$$

Then $\psi_u(0) = 0$ and $\psi_u(t) \rightarrow -\infty$ as $t \rightarrow +\infty$. Further,

$$\psi'_u(t) = t^{p-1} \int_{\Omega} |x|^{-ap} |\nabla u|^p dx - t^{n-1} \int_{\Omega} H(x)|u|^n dx. \quad (2.20)$$

Then elementary calculus shows that ψ_u takes on a maximum value of

$$\psi_u(t_0) = \left(\frac{1}{p} - \frac{1}{n} \right) \left(\frac{\left(\int_{\Omega} |x|^{-ap} |\nabla u|^p dx \right)^n}{\left(\int_{\Omega} H(x)|u|^n dx \right)^p} \right)^{1/(n-p)},$$

where

$$t_0 = \left(\frac{\int_{\Omega} |x|^{-ap} |\nabla u|^p dx}{\int_{\Omega} H(x)|u|^n dx} \right)^{1/(n-p)}. \quad (2.21)$$

From Lemma 1, we have

$$\begin{aligned} \int_{\Omega} H(x)|u|^n dx &= \int_{\Omega} H(x)|x|^{\gamma} |x|^{-\gamma} |u|^n dx \\ &\leq H_{\gamma} \int_{\Omega} |x|^{-\gamma} |u|^n dx \leq H_{\gamma} S_{\gamma,n}^{-n/p} \left(\int_{\Omega} |x|^{-ap} |\nabla u|^p dx \right)^{n/p}, \end{aligned}$$

where $\gamma \leq (1+a)n + N(1-n/p)$, $H_{\gamma} = \|H|x|^{\gamma}\|_{\infty}$, and $S_{\gamma,n}$ denotes the best Sobolev constant of the embedding of $X \hookrightarrow L^n(\Omega, |x|^{-\gamma})$ defined by (1.9). Hence

$$\psi_u(t_0) \geq \left(\frac{1}{p} - \frac{1}{n} \right) (H_{\gamma} S_{\gamma,n}^{-n/p})^{p/(p-n)} \equiv \delta > 0 \quad (2.22)$$

where δ is independent of u . Similarly, we have

$$\begin{aligned} \frac{t_0^m}{m} \int_{\Omega} h(x)|u|^m dx &\leq \frac{t_0^m}{m} \|h|x|^{\alpha}\|_{\infty} \left(\int_{\Omega} |x|^{-ap} |\nabla u|^p dx \right)^{m/p} S_{\alpha,m}^{-m/p} \\ &= \frac{h_{\alpha}}{m} \left(\frac{\int_{\Omega} |x|^{-ap} |\nabla u|^p dx}{\int_{\Omega} H(x)|u|^n dx} \right)^{\frac{m}{n-p}} \left(\int_{\Omega} |x|^{-ap} |\nabla u|^p dx \right)^{\frac{m}{p}} S_{\alpha,m}^{-m/p} \\ &\leq C_0 h_{\alpha} [\psi_u(t_0)]^{\frac{m}{p}} \end{aligned} \quad (2.23)$$

where $C_0 > 0$ is independent of u , $h_{\alpha} = \|h|x|^{\alpha}\|_{\infty}$. Thus

$$\phi_u(t_0) \geq \psi_u(t_0) - \lambda C_0 \psi_u(t_0)^{m/p} \geq \psi_u(t_0)^{m/p} (\psi_u(t_0)^{(p-m)/p} - \lambda C_0) \quad (2.24)$$

and so, since $\psi_u(t_0) \geq \delta$ for all $u \in X \setminus \{0\}$, it follows that $\phi_u(t_0) > 0$ for all nonzero u provided $\lambda < C_0^{-1} \delta^{(p-m)/p} = \lambda_1$. This completes the proof. \square

Remark 2. It follows from Lemma 4 that, when $0 < \lambda < \lambda_1$, $\int_{\Omega} H(x)|u|^n dx > 0$ and $\int_{\Omega} h(x)|u|^m dx > 0$, $\phi_u(t)$ must have exactly two critical points as discussed in the remarks preceding Lemma 4.

Lemma 5. If $0 < \lambda < \lambda_1$, then there exists $\delta_1 > 0$ such that $J_\lambda(u) \geq \delta_1$, for all $u \in S_\lambda^-(\Omega)$.

Proof. Note that $u \in S_\lambda^-(\Omega)$, then $\phi_u''(1) < 0$, and ϕ_u has a positive global maximum at $t = 1$ and $\int_\Omega H(x)|u|^n dx > 0$. Thus it follows from (2.24) that

$$J_\lambda(u) = \phi_u(1) \geq \phi_u(t_0) \geq \psi_u(t_0)^{m/p} (\psi_u(t_0)^{(p-m)/p} - \lambda C_0) \geq \delta^{m/p} (\delta^{(p-m)/p} - \lambda C_0) \quad (2.25)$$

and the left hand side is uniformly bounded away from 0 provided that $0 < \lambda < \lambda_1$. \square

Lemma 6. Assume (A_1) – (A_4) and $0 < \lambda < \lambda_1$. Then, for every $u \in S_\lambda(\Omega)$, $u \neq 0$, we have

$$\int_\Omega |x|^{-ap} |\nabla u|^p dx - \lambda \int_\Omega h(x)|u|^m dx - \int_\Omega H(x)|u|^n dx \neq 0. \quad (2.26)$$

That is, $S_\lambda^0(\Omega) = \emptyset$.

Proof. Suppose that the result is false. Then there exists $u \in S_\lambda^0(\Omega) \subseteq S_\lambda(\Omega)$ such that

$$\int_\Omega |x|^{-ap} |\nabla u|^p dx - \lambda \int_\Omega h(x)|u|^m dx = \int_\Omega H(x)|u|^n dx. \quad (2.27)$$

If $\int_\Omega H(x)|u|^n dx \leq 0$, then

$$\phi_u''(1) = (p-m) \int_\Omega |x|^{-ap} |\nabla u|^p dx + (m-n) \int_\Omega H(x)|u|^n dx > 0$$

and $u \notin S_\lambda^0(\Omega)$. Therefore, we assume that $\int_\Omega H(x)|u|^n dx > 0$. Then it follows from (2.7) and (2.27) that

$$\phi_u''(1) = \lambda(p-m) \int_\Omega h(x)|u|^m dx + (p-n) \int_\Omega H(x)|u|^n dx = 0. \quad (2.28)$$

and

$$-\lambda \int_\Omega h(x)|u|^m dx = \frac{p-n}{p-m} \int_\Omega H(x)|u|^n dx. \quad (2.29)$$

However, we obtain by (2.7) that

$$\phi_u''(1) = (p-m) \int_\Omega |x|^{-ap} |\nabla u|^p dx + (m-n) \int_\Omega H(x)|u|^n dx = 0 \quad (2.30)$$

and

$$\int_\Omega |x|^{-ap} |\nabla u|^p dx = \frac{n-m}{p-m} \int_\Omega H(x)|u|^n dx > 0. \quad (2.31)$$

We can derive from (2.29) and (2.31) that

$$\phi_u(t) = \left(\frac{n-m}{p(p-m)} t^p + \frac{p-n}{m(p-m)} t^m - \frac{1}{n} t^n \right) \int_\Omega H(x)|u|^n dx. \quad (2.32)$$

In particular, we have (2.21) and the assumption (A_4) that

$$\phi_u(t_0) = \frac{(n-p)t_0^p}{p-m} \left(\frac{n-m}{pn} - \frac{1}{m} \left(\frac{p-m}{n-m} \right)^{\frac{p-m}{n-p}} \right) \int_\Omega H(x)|u|^n dx \leq 0. \quad (2.33)$$

This is a contradiction by Lemma 4. Therefore $S_\lambda^0(\Omega) = \emptyset$. \square

3. Existence of positive solutions

In this section, we will give the proofs of the existence of two positive solutions, one in $S_\lambda^+(\Omega)$ and the other in $S_\lambda^-(\Omega)$. By Lemma 6, we have $S_\lambda(\Omega) = S_\lambda^-(\Omega) \cup S_\lambda^+(\Omega)$.

Lemma 7. Let (A_1) – (A_4) hold. If $0 < \lambda < \lambda_1$, there exists a minimizer of J_λ on $S_\lambda^+(\Omega)$.

Proof. By Lemma 3, we note that J_λ is bounded below on $S_\lambda(\Omega)$ and so on $S_\lambda^+(\Omega)$, there exists a minimizing sequence $\{u_k\} \subseteq S_\lambda^+(\Omega)$ such that

$$\lim_{k \rightarrow \infty} J_\lambda(u_k) = \inf_{u \in S_\lambda^+(\Omega)} J_\lambda(u).$$

Since $J_\lambda(u_k)$ is coercive, $\{u_k\}$ is bounded in X . By Lemma 1, we may assume, without loss of generality, that $u_k \rightharpoonup u_0$ in X and $u_k \rightarrow u_0$ in $L^q(\Omega, |x|^{-\alpha})$ for $1 < q < Np/(N - p(1 + a))$, $\alpha < q(1 + a)q + N(1 - q/p)$.

If we choose $u \in X$ such that $\int_\Omega h(x)|u|^m dx > 0$, by the remarks preceding Lemma 4, there exists $t_1(u)$ such that $t_1(u)u \in S_\lambda^+(\Omega)$ and $J_\lambda(t_1(u)u) < 0$. Hence, $\inf_{u \in S_\lambda^+(\Omega)} J_\lambda(u) < 0$ and $J_\lambda(u_k) < 0$.

Further, it follows from (1.15) that

$$J_\lambda(u_k) = \left(\frac{1}{p} - \frac{1}{n}\right) \int_\Omega |x|^{-ap} |\nabla u_k|^p dx - \lambda \left(\frac{1}{m} - \frac{1}{n}\right) \int_\Omega h(x)|u_k|^m dx \quad (3.1)$$

and so

$$\lambda \left(\frac{1}{m} - \frac{1}{n}\right) \int_\Omega h(x)|u_k|^m dx = \left(\frac{1}{p} - \frac{1}{n}\right) \int_\Omega |x|^{-ap} |\nabla u_k|^p dx - J_\lambda(u_k). \quad (3.2)$$

Letting $k \rightarrow \infty$, we see that $\int_\Omega h(x)|u_0|^m dx > 0$.

Suppose $u_k \not\rightarrow u_0$ in X , we may obtain a contradiction by considering the fibering map $\phi_{u_0}(t)$. Since $\int_\Omega h(x)|u_0|^m dx > 0$, then there exists $t_0 > 0$ such that $t_0 u_0 \in S_\lambda^+(\Omega)$ and $\phi_{u_0}(t)$ is decreasing on $(0, t_0)$ and $\phi'_{u_0}(t_0) = 0$. Since $u_k \not\rightarrow u_0$ in X , then

$$\int_\Omega |x|^{-ap} |\nabla u_0|^p dx < \liminf_{k \rightarrow \infty} \int_\Omega |x|^{-ap} |\nabla u_k|^p dx.$$

By (2.2), we have

$$\phi'_{u_k}(t) = t^{p-1} \int_\Omega |x|^{-ap} |\nabla u_k|^p dx - \lambda t^{m-1} \int_\Omega h(x)|u_k|^m dx - t^{n-1} \int_\Omega H(x)|u_k|^n dx \quad (3.3)$$

and

$$\phi'_{u_0}(t) = t^{p-1} \int_\Omega |x|^{-ap} |\nabla u_0|^p dx - \lambda t^{m-1} \int_\Omega h(x)|u_0|^m dx - t^{n-1} \int_\Omega H(x)|u_0|^n dx. \quad (3.4)$$

Thus, we obtain from $\phi'_{u_0}(t_0) = 0$ that

$$\begin{aligned} \phi'_{u_k}(t_0) &= t_0^{p-1} \int_\Omega |x|^{-ap} (|\nabla u_k|^p - |\nabla u_0|^p) dx - \lambda t_0^{m-1} \int_\Omega h(x)(|u_k|^m - |u_0|^m) dx \\ &\quad - t_0^{n-1} \int_\Omega H(x)(|u_k|^n - |u_0|^n) dx. \end{aligned} \quad (3.5)$$

Since $u_k \rightarrow u_0$ in $L^m(\Omega, |x|^{-\alpha})$ and in $L^n(\Omega, |x|^{-\gamma})$, we derive

$$\liminf_{k \rightarrow \infty} \phi'_{u_k}(t_0) \geq t_0^{p-1} \liminf_{k \rightarrow \infty} \int_\Omega |x|^{-ap} (|\nabla u_k|^p - |\nabla u_0|^p) dx > 0. \quad (3.6)$$

This shows that $\phi'_{u_k}(t_0) > 0$ for k sufficiently large. Since $\{u_k\} \subseteq S_\lambda^+(\Omega)$, i.e. $\phi''_{u_k}(1) > 0$, it is easy to see that $\phi'_{u_k}(t) < 0$ for $0 < t < 1$ and $\phi'_{u_k}(1) = 0$ for all k . Hence we must have $t_0 > 1$. Since $t_0 u_0 \in S_\lambda^+(\Omega)$ and $\phi'_{u_0}(t_0) = 0$, $\phi_{u_0}(t_0)$ is a local minimum, and $\phi_{u_0}(t_0) < \phi_{u_0}(1)$. Thus

$$J_\lambda(t_0 u_0) < J_\lambda(u_0) < \lim_{k \rightarrow \infty} J_\lambda(u_k) = \inf_{u \in S_\lambda^+(\Omega)} J_\lambda(u)$$

and this is a contradiction. Hence $u_k \rightarrow u_0$ in X and so

$$J_\lambda(u_0) = \lim_{k \rightarrow \infty} J_\lambda(u_k) = \inf_{u \in S_\lambda^+(\Omega)} J_\lambda(u).$$

Therefore, u_0 is a minimizer for J_λ on $S_\lambda^+(\Omega)$. \square

Lemma 8. Assume (A_1) – (A_4) and $0 < \lambda < \lambda_1$. Then, there exists a minimizer of J_λ on $S_\lambda^-(\Omega)$.

Proof. By Lemma 5, there is $\delta_1 > 0$ such that $J_\lambda(u) \geq \delta_1 > 0$ for all $u \in S_\lambda^-(\Omega)$ and so $\inf_{u \in S_\lambda^-(\Omega)} J_\lambda(u) \geq \delta_1$. Hence there exists a minimizing sequence $\{u_k\} \subseteq S_\lambda^-(\Omega)$ such that

$$\lim_{k \rightarrow \infty} J_\lambda(u_k) = \inf_{u \in S_\lambda^-(\Omega)} J_\lambda(u) > 0.$$

By Lemma 3, $J_\lambda(u_k)$ is coercive and $\{u_k\}$ is bounded in X , thus we may assume that $u_k \rightharpoonup v$ in X and $u_k \rightarrow v$ in $L^q(\Omega, |x|^{-\alpha})$ for $1 < q < Np/(N - p(1 + a))$, $\alpha < (1 + a)q + N((p - q)/p)$. By (1.14), we have

$$J_\lambda(u_k) = \left(\frac{1}{p} - \frac{1}{m}\right) \int_\Omega |x|^{-ap} |\nabla u_k|^p dx + \left(\frac{1}{m} - \frac{1}{n}\right) \int_\Omega H(x) |u_k|^n dx \quad (3.7)$$

and, since $\lim_{k \rightarrow \infty} J_\lambda(u_k) > 0$ and

$$\lim_{k \rightarrow \infty} \int_\Omega H(x) |u_k|^n dx = \int_\Omega H(x) |v|^n dx, \quad (3.8)$$

we must obtain $\int_\Omega H(x) |v|^n dx > 0$. Hence there exists $t_3 > 0$ such that $t_3 v \in S_\lambda^-(\Omega)$.

Suppose $u_k \not\rightarrow v$ in X . Then,

$$\int_\Omega |x|^{-ap} |\nabla v|^p dx < \liminf_{k \rightarrow \infty} \int_\Omega |x|^{-ap} |\nabla u_k|^p dx.$$

Since $u_k \in S_\lambda^-(\Omega)$ and $\phi_{u_k}(t) \rightarrow -\infty$ as $t \rightarrow +\infty$, $J_\lambda(u_k)$ is a unique critical point which is a maximum as discussed in the remarks preceding Lemma 4. So, $J_\lambda(u_k) \geq J(tu_k)$ for all $t \geq 0$ and

$$\begin{aligned} J_\lambda(t_3 v) &= \frac{1}{p} t_3^p \int_\Omega |x|^{-ap} |\nabla v|^p dx - \frac{\lambda}{m} t_3^m \int_\Omega h(x) |v|^m dx - \frac{1}{n} t_3^n \int_\Omega H(x) |v|^n dx \\ &< \lim_{k \rightarrow \infty} \left[\frac{1}{p} t_3^p \int_\Omega |x|^{-ap} |\nabla u_k|^p dx - \frac{\lambda}{m} t_3^m \int_\Omega h(x) |u_k|^m dx - \frac{1}{n} t_3^n \int_\Omega H(x) |u_k|^n dx \right] \\ &= \lim_{k \rightarrow \infty} J_\lambda(t_3 u_k) \leq \lim_{k \rightarrow \infty} J_\lambda(u_k) = \inf_{u \in S_\lambda^-(\Omega)} J_\lambda(u), \end{aligned} \quad (3.9)$$

which is a contradiction. Hence $u_k \rightarrow v$ in X . As the proof of Lemma 7, we know that v is a minimizer for J_λ on $S_\lambda^-(\Omega)$. This completes the proof. \square

Proof of Theorem 1. By Lemmas 7 and 8, there exists $u_1 \in S_\lambda^+(\Omega)$ and $u_2 \in S_\lambda^-(\Omega)$ such that $J_\lambda(u_1) = \inf_{u \in S_\lambda^+(\Omega)} J_\lambda(u)$ and $J_\lambda(u_2) = \inf_{u \in S_\lambda^-(\Omega)} J_\lambda(u)$. Moreover, $J_\lambda(u_1) = J_\lambda(|u_1|)$, $J_\lambda(u_2) = J_\lambda(|u_2|)$ and $|u_1| \in S_\lambda^+(\Omega)$, $|u_2| \in S_\lambda^-(\Omega)$, so we may assume $u_1, u_2 > 0$. By Lemma 2, u_1 and u_2 are critical points of $J_\lambda(u)$ on X ; hence they are two weak solutions of (1.5). \square

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